

7/5 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor (\$297.42)

\$3.50 credit/ \$6.50 margin X 10 contracts = \$3,500 credit/ \$6,500 Margin

7/5 AZO TOS Account (Iron Condor)

AZO

Account: D-10077168 (ira) today for 15 day(s) back change dates viewed reset

Cash Balance

\$244,338.05

Order History: 0 working, 7 filled, 6 canceled

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Trade History: 7 orders, 7 fills

View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT	Open
		SELL	-10	AZO	AUG 11	290	PUT	4.10		
		BUY	+10	AZO	AUG 11	280	PUT	1.90		
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT	
6/20/11 08:06:28	IRON CONDOR	SELL	-10	AZO	JUL 11	310	CALL	.70	1.70	LMT
		BUY	+10	AZO	JUL 11	320	CALL	.15	CREDIT	
		SELL	-10	AZO	JUL 11	280	PUT	2.00		
		BUY	+10	AZO	JUL 11	270	PUT	.85		
6/20/11 07:48:45	CALENDAR	SELL	-15	AZO	SEP 11	300	PUT	15.50	1.90	LMT
		BUY	+15	AZO	AUG 11	300	PUT	13.60	CREDIT	
6/20/11 07:38:00	CALENDAR	SELL	-15	AZO	SEP 11	290	PUT	10.10	1.90	LMT
		BUY	+15	AZO	AUG 11	290	PUT	8.20	CREDIT	
6/17/11 08:33:21	CALENDAR	BUY	+15	AZO	SEP 11	300	PUT	15.80	5.10	LMT
		SELL	-15	AZO	JUL 11	300	PUT	10.70	DEBIT	
6/17/11 08:25:33	VERTICAL	BUY	+4	AZO	JUN 11	290	CALL	2.40	2.35	LMT
		SELL	-4	AZO	JUN 11	300	CALL	.05	DEBIT	

Options

\$1,400.00

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110716P270	JUL 11	270	PUT	+10	.85	.15	\$150.00
AZO	AZO110716P280	JUL 11	280	PUT	-10	2.00	.30	(\$300.00)
AZO	AZO110716P300	JUL 11	300	PUT	-15	10.70	4.90	(\$7,350.00)
AZO	AZO110716C310	JUL 11	310	CALL	-10	.70	.15	(\$150.00)
AZO	AZO110716C320	JUL 11	320	CALL	+10	.15	.125	\$125.00
AZO	AZO110820P280	AUG 11	280	PUT	+10	1.90	1.90	\$1,900.00
AZO	AZO110820P290	AUG 11	290	PUT	-10	4.10	4.10	(\$4,100.00)
AZO	AZO110820P300	AUG 11	300	PUT	+15	13.60	8.30	\$12,450.00
AZO	AZO110820C310	AUG 11	310	CALL	-10	1.90	1.925	(\$1,925.00)
AZO	AZO110820C320	AUG 11	320	CALL	+10	.60	.60	\$600.00
								\$1,400.00

Profits and Losses by Symbol

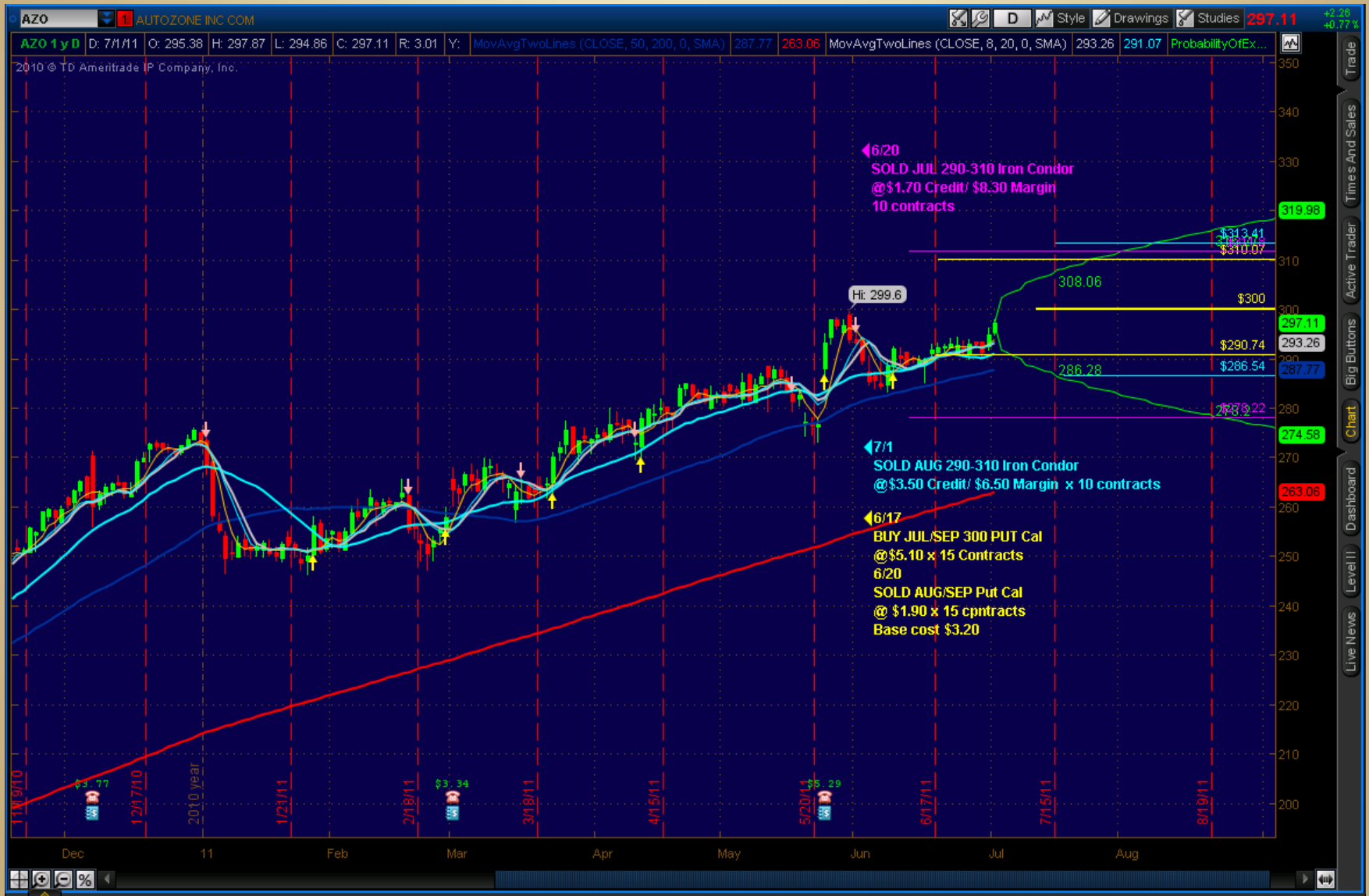
\$7,410.00

Account Summary

Net Liquidating Value \$245,738.05

Current Positions Open

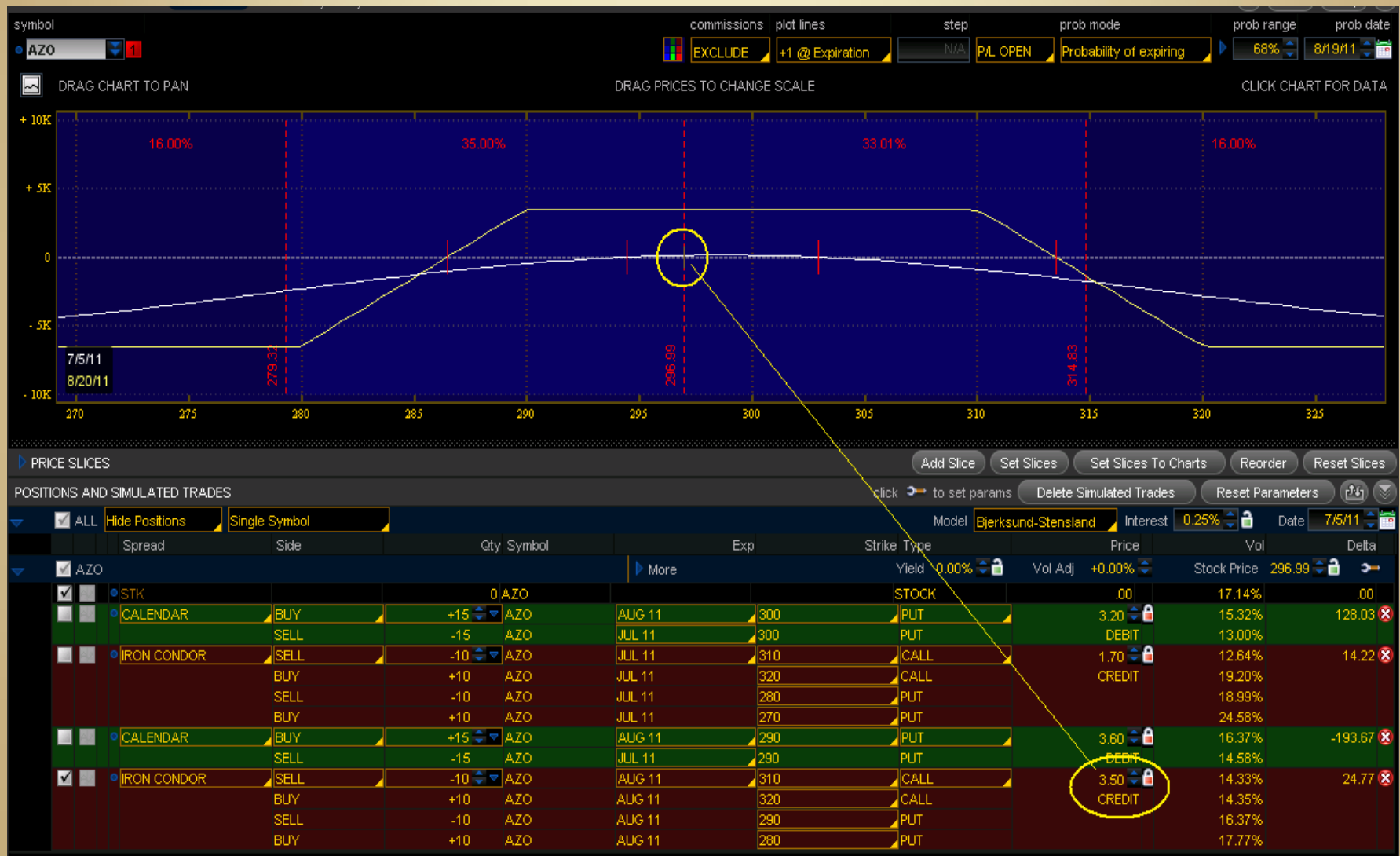
7/5 AZO Chart (with Iron Condor)



7/5 Old AUG 290-310 Iron Condor



7/5 New AUG 290-320 Iron Condor



7/8 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor (\$297.42)

\$3.50 credit/ \$6.50 margin X 10 contracts = \$3,500 credit/ \$6,500 Margin

7/8 Enter AZO **AUG/ SEP 310** Call Calendar (\$298.28)

\$1.80 X 10 contracts = \$1,800

7/8 AZO TOS Account (AUG/SEP 310 Call Calendar)

AZO

Account: D-10077168 (ira) today for 15 day(s) back change dates viewed reset

Cash Balance

\$236,997.52

Order History: 0 working, 5 filled, 26 canceled

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Trade History: 5 orders, 5 fills

View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price ▲	Order Type
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80 LMT	Open
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT	
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85 LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT	
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40 LMT	
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT	
		SELL	-10	AZO	JUL 11	270	PUT	.10		
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50 LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	4.10		
		BUY	+10	AZO	AUG 11	280	PUT	1.90		
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20 LMT	
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT	

Options

\$10,025.00

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110716P280	JUL 11	280	PUT	+10	.25	.15	\$150.00
AZO	AZO110716P290	JUL 11	290	PUT	-10	.80	.325	(\$325.00)
AZO	AZO110716P300	JUL 11	300	PUT	-30	6.775	3.10	(\$9,300.00)
AZO	AZO110716C310	JUL 11	310	CALL	-10	.70	.10	(\$100.00)
AZO	AZO110716C320	JUL 11	320	CALL	+10	.15	.05	\$50.00
AZO	AZO110820P280	AUG 11	280	PUT	+10	1.90	1.375	\$1,375.00
AZO	AZO110820P290	AUG 11	290	PUT	-10	4.10	3.15	(\$3,150.00)
AZO	AZO110820P300	AUG 11	300	PUT	+30	10.15	7.00	\$21,000.00
AZO	AZO110820C310	AUG 11	310	CALL	-20	1.90	1.90	(\$3,800.00)
AZO	AZO110820C320	AUG 11	320	CALL	+10	.60	.475	\$475.00
AZO	AZO110917C310	SEP 11	310	CALL	+10	3.70	3.65	\$3,650.00

Profits and Losses by Symbol

\$8,860.00

Account Summary

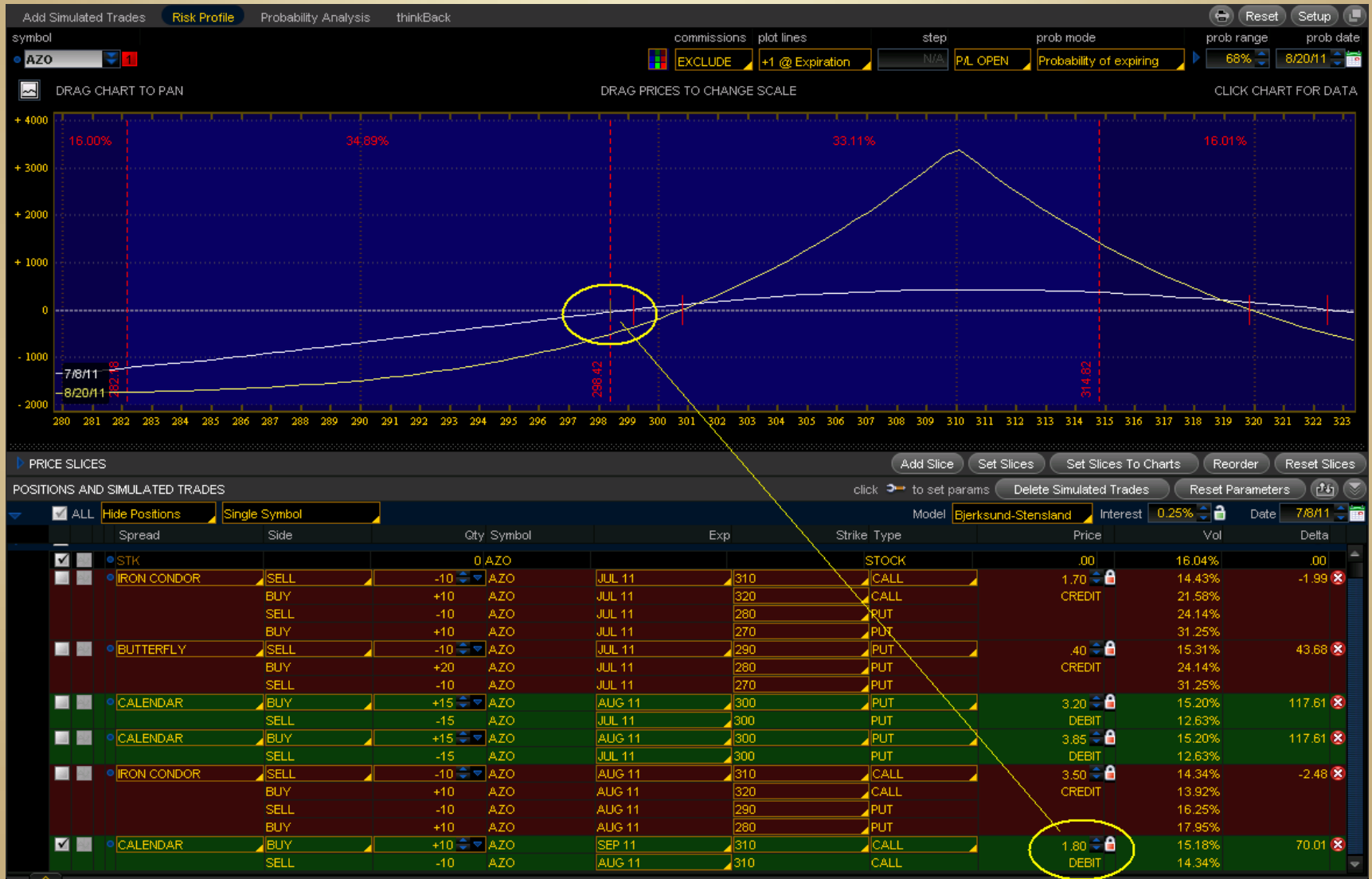
Net Liquidating Value \$247,022.52

Options in Play

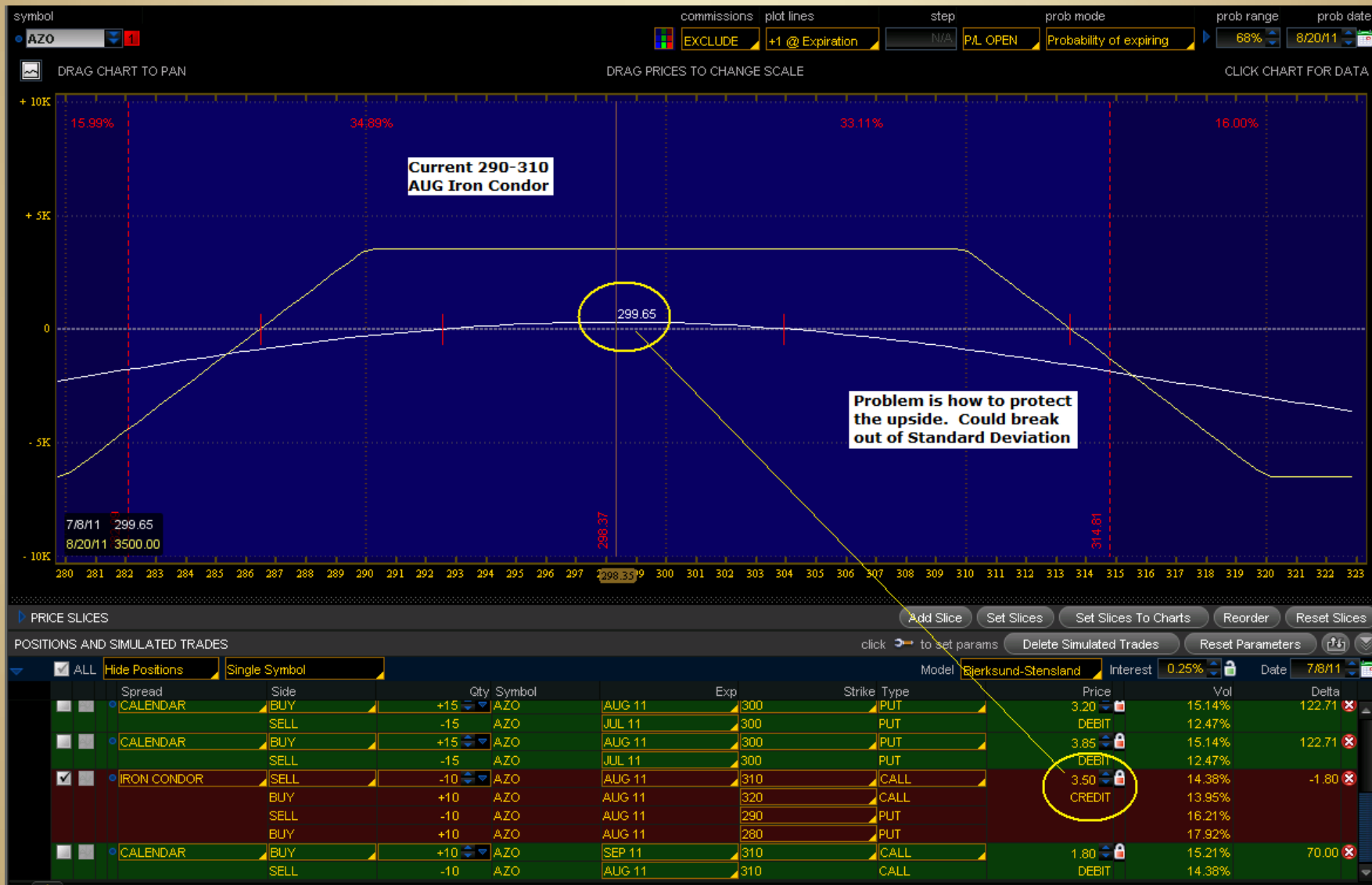
7/8 AZO Chart



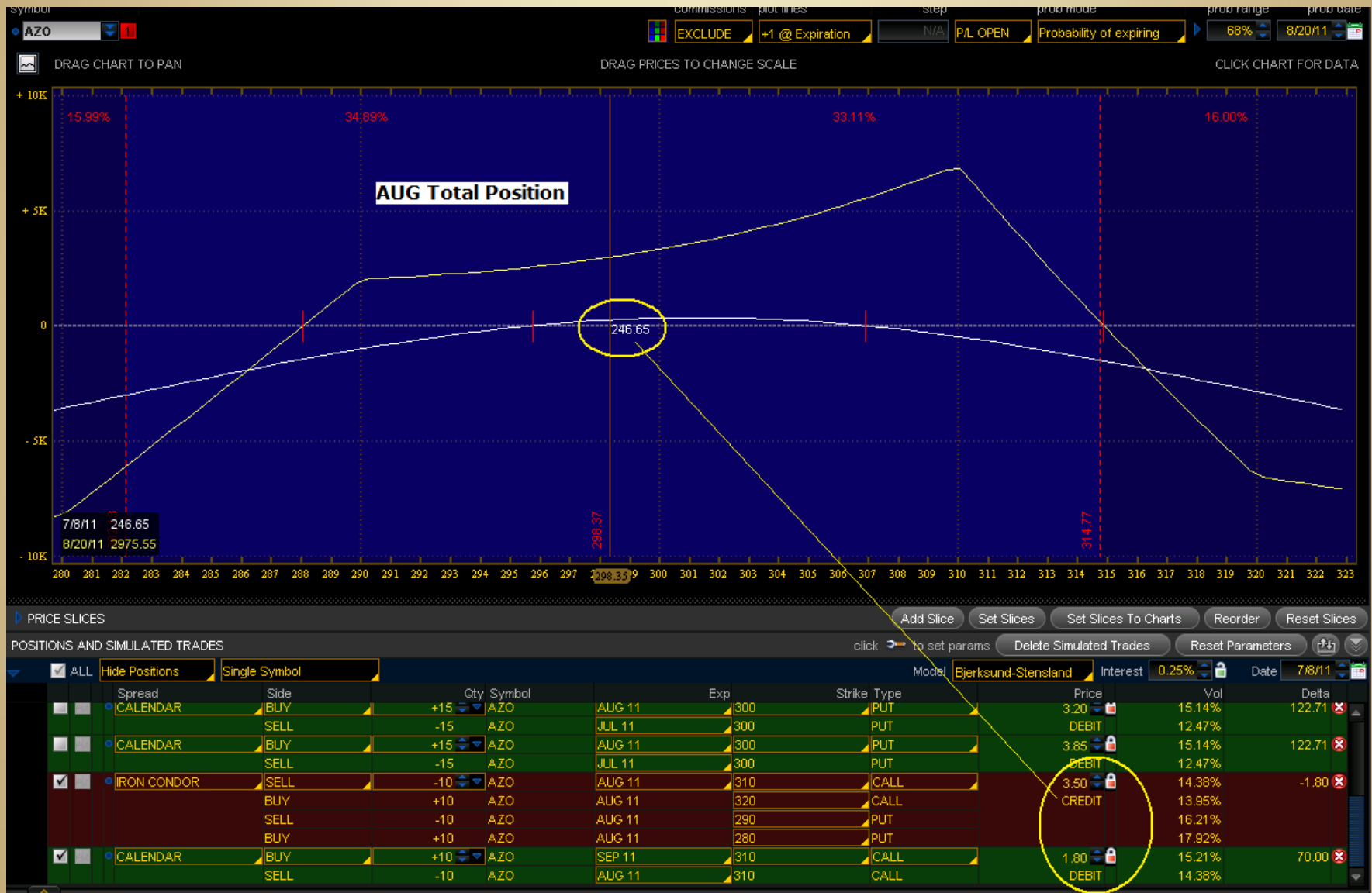
7/8 Open AUG/SEP 310 Call Calendar



7/8 Current AUG 290-320 Iron Condor



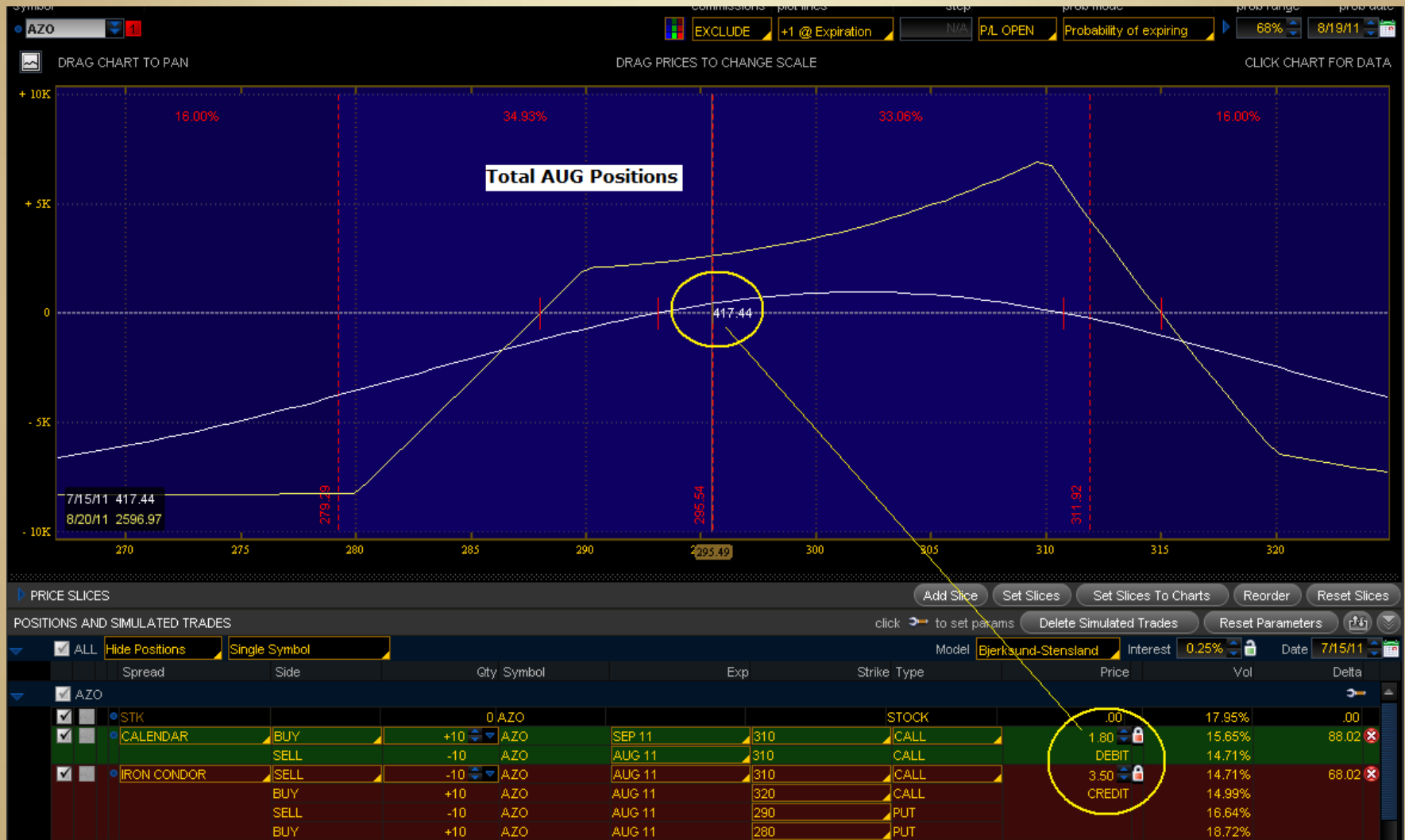
7/8 Total AUG Positions



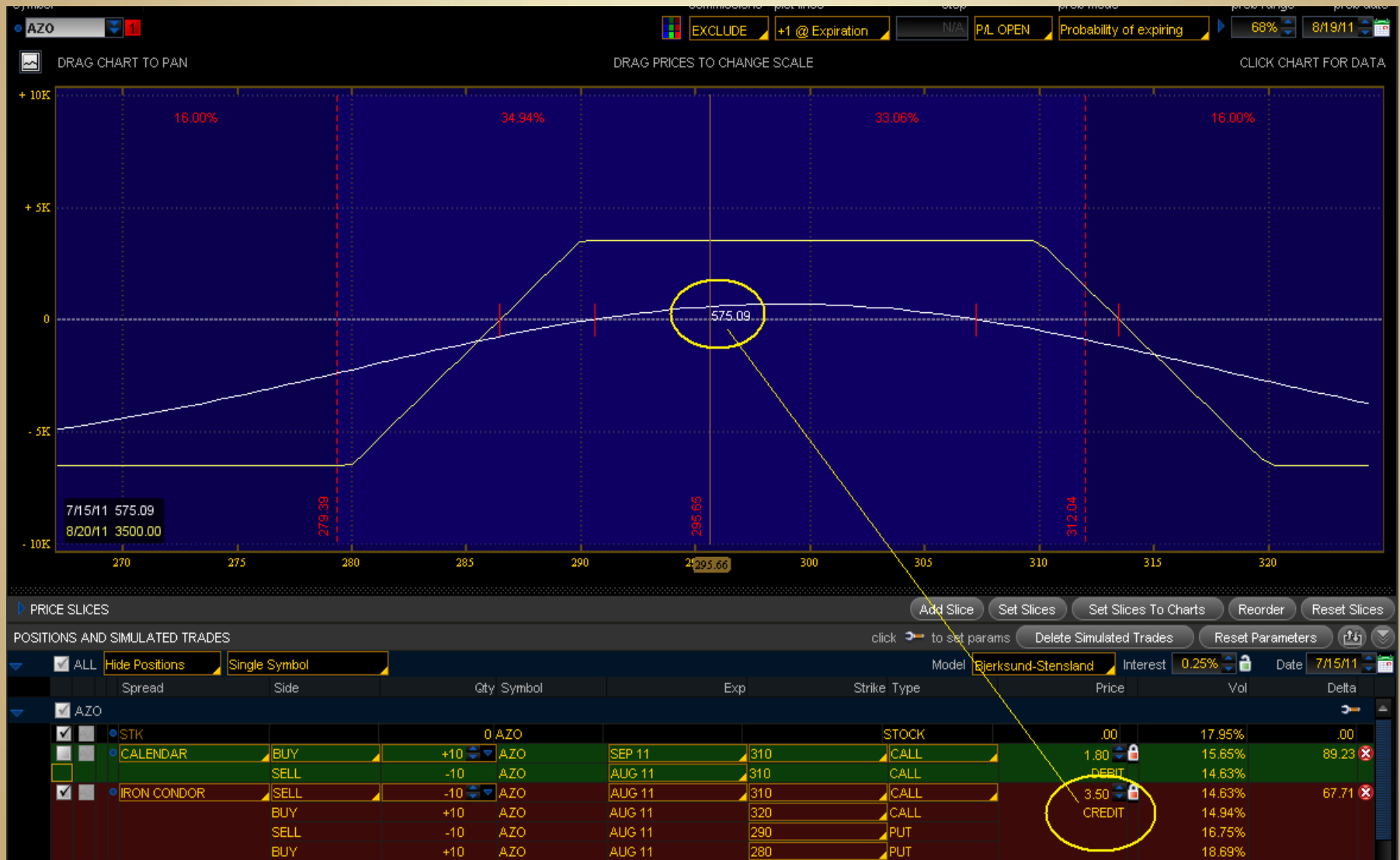
7/15 AZO Chart



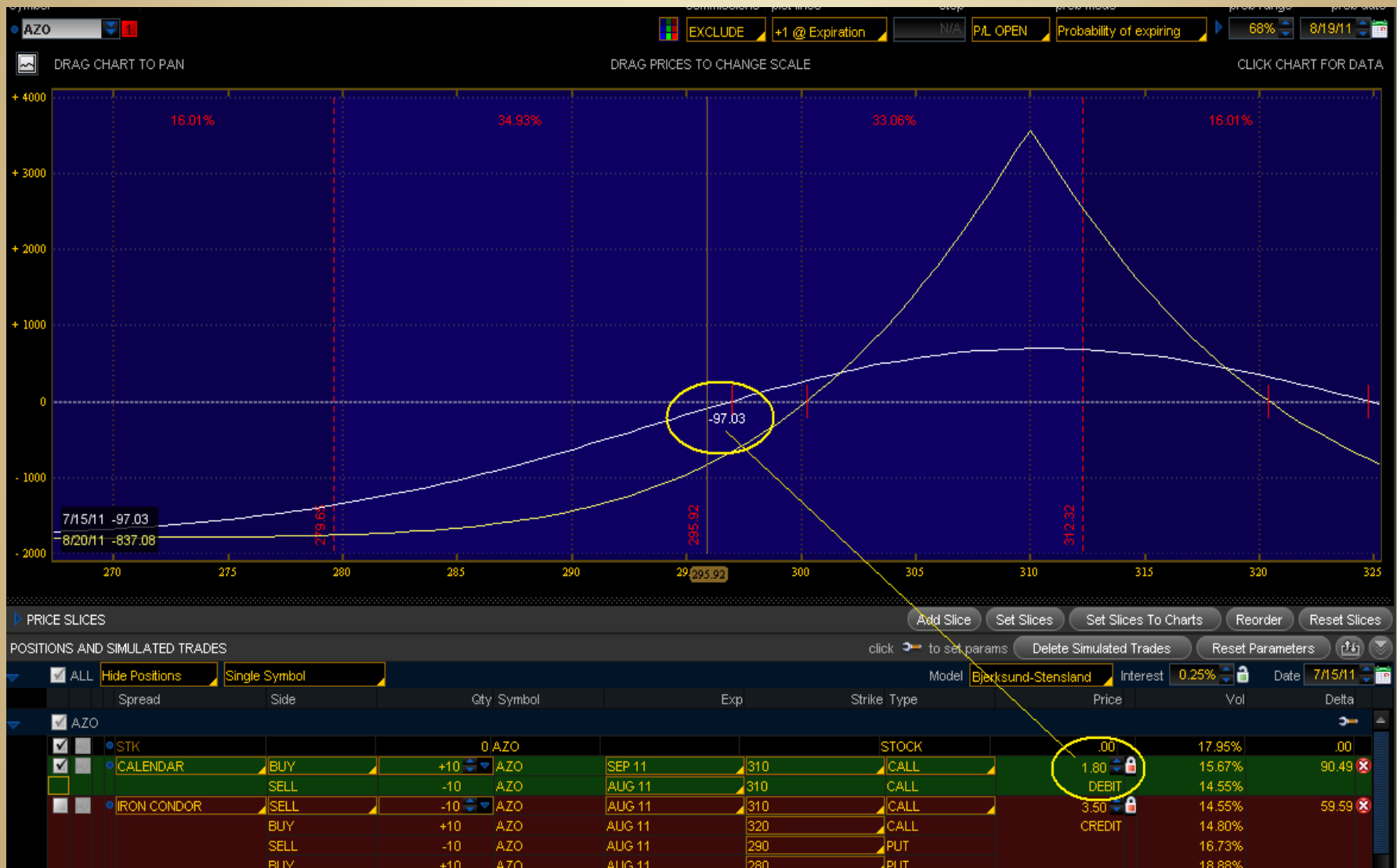
7/15 AUG Total Position



7/15 Current AUG 290-320 Iron Condor



7/15 Current AUG/SEP 310 Call Calendar



FUND TRADE SUMMARY

7/15/2011

- Period #6 (Jun 16– Jul 15, 2011)
- Gain this period = $-\$600 - \$75 + \$2,100 = \$1,425 / 14.25\%$
- Realized $\$31,030 - \$600 - \$75 + \$2,100 = \$32,455$
- Current Position $(\$8,300^*) = \$8,300$
- Cash $\$24,155$
- Total Fund $\$32,455 / \$10,000 = 224.55\%$ Gain
- Total Fund Gain this Period 4.59%

***Period #7 (Jul 1– Aug 11, 2011)**

- Gain this period
- Realized
- *Current Position $\$6,500 + \$1,800 = \$8,300$
- Cash
- Total Fund